

## Example 6: Examining BP and WP Effects of Negative Mood Predicting Next-Morning Glucose (complete data, syntax, and output available for SAS, SPSS, and STATA electronically)

These data were simulated loosely based on real data reported in the citation below. The daily diary study followed persons with Type II diabetes for 21 consecutive days to examine within-person relationships between mood, stress, and morning glucose (an index of how well-controlled the diabetes is). Here we will examine between-person and within-person relationships between daily negative mood and glucose the next morning (which was log-transformed given skewness) and how these relationships are moderated by sex.

Skaiff, M., Mullan J., Fisher, L., Almeida, D., **Hoffman, L.**, Masharani, U., & Mohr, D. (2009). [Effects of mood on daily fasting glucose in Type 2 Diabetes](#). *Health Psychology*, 28(3), 265-272.

### SAS Data Setup:

```
* SAS code to read data into work library and center predictors;
DATA work.Example6; SET example.Example6;
* Level-2 effect of Negative Mood (mean=0, SD=1);
  PMnm0 = PMnegmood - 0; LABEL PMnm0= "PMnm0: Person Mean Negative Mood (0=0)";
* Level-1 effect to use with PERSON-MEAN-CENTERING;
  WPnm = negmood - PMnegmood; LABEL wpnm= "WPnm: Within-Person Negative Mood (0=PM)";
* Level-1 effect to use with GRAND-MEAN-CENTERING;
  TVnm0 = negmood - 0; LABEL TVnm0= "TVnm0: Time-Varying Negative Mood (0=0)";
* Gender already exists;
  LABEL sexMW = "Participant Sex (0=M, 1=W)";
RUN;
```

### SPSS Data Setup:

```
* SPSS code to import data and center predictors, gender already exists.
GET FILE = "example/Example6.sav".
DATASET NAME Example6 WINDOW=FRONT.
COMPUTE PMnm0 = PMnegmood - 0.
COMPUTE WPnm = negmood - PMnegmood.
COMPUTE TVnm0 = negmood - 0.
VARIABLE LABELS
  PMnm0 "PMnm0: Person Mean Negative Mood (0=0)"
  WPnm "WPnm: Within-Person Negative Mood (0=PM)"
  TVnm0 "TVnm0: Time-Varying Negative Mood (0=0)"
  sexMW "sexMW: Participant Sex (0=M, 1=W)".
EXECUTE.
```

### STATA Data Setup:

```
* STATA code to center predictors
* level-2 effect of negative mood
gen PMnm0 = PMnegmood - 0
label variable PMnm0 "PMnm0: Person Mean Negative Mood (0=0)"
* level-1 effect to use with PERSON-MEAN-CENTERING
gen WPnm = negmood - PMnegmood
label variable WPnm "WPnm: Within-Person Negative Mood (0=PM)"
* level-1 effect to use with GRAND-MEAN-CENTERING
gen TVnm0 = negmood - 0
label variable TVnm0 "TVnm0: Time-Varying Negative Mood (0=0)"
* gender already exists
label variable sexMW "SexMW: Participant Sex (0=M, 1=W)"
```

## PART 1: VARIANCE DECOMPOSITION

### Model 1a. Empty Model for LN Morning Glucose (Daily Outcome)

```
TITLE1 "SAS Model 1a: Empty Model for Daily Glucose Outcome";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT / VCORR SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovEmpty InfoCrit=FitEmpty; * Save covparms, fit;
RUN; TITLE1;
```

```
TITLE "SPSS Model 1a: Empty Model for Daily Glucose Outcome".
MIXED lGlucAM BY ID day
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED =
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID).
```

$$\begin{aligned} \text{Level 1: } \text{Glucose}_{ti} &= \beta_{0i} + e_{ti} \\ \text{Level 2: } \beta_{0i} &= \gamma_{00} + U_{0i} \end{aligned}$$

```
* STATA Model 1a: Empty Model for Daily Glucose Outcome
mixed lglucAM , || id: , variance ml covariance(un) residuals(independent,t(day)),
  estat icc, // get ICC
  estimates store empty // save LL for LRT
```

### SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr >  Z
UN(1,1)	ID	0.06654	0.006690	9.95	<.0001
day	ID	0.03029	0.000683	44.35	<.0001

Null Model Likelihood Ratio Test		
DF	Chi-Square	Pr > ChiSq
1	4024.09	<.0001

Calculate the ICC for the glucose outcome:  $ICC = \frac{.06654}{.06654 + .03029} = .69$   
 This LR test tells us that the random intercept variance is significantly greater than 0, and thus so is the ICC.

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
-1941.5	3	-1935.5	-1935.5	-1931.4	-1925.5	-1922.5

### Model 1b. Empty Model for Negative Mood (Daily Predictor)

```
TITLE1 "SAS Model 1b: Empty Model for Daily Negative Mood Predictor";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL negmood = / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT / VCORR SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
RUN; TITLE1;
```

```
TITLE "SPSS Model 1b: Empty Model for Daily Negative Mood Predictor".
MIXED negmood BY ID day
```

```
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED =
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID).
```

$$\begin{aligned} \text{Level 1: } \text{Mood}_{ti} &= \beta_{0i} + e_{ti} \\ \text{Level 2: } \beta_{0i} &= \gamma_{00} + U_{0i} \end{aligned}$$

```
* STATA Model 1b: Empty Model for Daily Negative Mood Predictors
mixed negmood , || id: , variance ml covariance(un) residuals(independent,t(day)),
  estat icc // get ICC
```

**SAS output:**

Estimated V Correlation Matrix for ID 1										
Row	Col1	Col2	Col3	Col4	Col5	Col6	Col7	Col8	Col9	Col10
1	1.0000	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895
2	0.3895	1.0000	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895
3	0.3895	0.3895	1.0000	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895	0.3895

.....

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr >  Z
UN(1,1)	ID	0.3355	0.03557	9.43	<.0001
day	ID	0.5258	0.01186	44.35	<.0001

Null Model Likelihood Ratio Test		
DF	Chi-Square	Pr > ChiSq
1	1500.40	<.0001

Calculate the ICC for the mood predictor:

$$ICC = \frac{.3355}{.3355 + .5258} = .39$$

This LR test tells us that the random intercept variance is significantly greater than 0, and thus so is the ICC.

**PART 2: PERSON-MEAN-CENTERING OF NEGATIVE MOOD TO PREDICT GLUCOSE****Model 2a. Fixed Effects of Negative Mood using Person-Mean-Centering (PMC)**

$$\begin{aligned} \text{Level 1: } \text{Glucose}_{ti} &= \beta_{0i} + \beta_{1i} (\text{Mood}_{ti} - \overline{\text{Mood}}_i) + e_{ti} \\ \text{Level 2: } \text{Intercept: } \beta_{0i} &= \gamma_{00} + \gamma_{01} (\overline{\text{Mood}}_i - 0) + U_{0i} \\ \text{Within-Person Mood: } \beta_{1i} &= \gamma_{10} \end{aligned}$$

```
TITLE1 "SAS Model 2a: Fixed Effects of Negative Mood using PMC";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lgLucAM = WPnm PMnm0 / SOLUTION DDFM=Satterthwaite OUTPM=PredMood;
  RANDOM INTERCEPT / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovMood InfoCrit=FitMood; * Save covparms, fit;
  ESTIMATE "Within-Person Mood Effect"      WPnm 1;
  ESTIMATE "Between-Person Mood Effect"     PMnm0 1;
  ESTIMATE "Contextual Mood Effect"         PMnm0 1 WPnm -1;
RUN; TITLE1;
```

```
TITLE "SPSS Model 2a: Fixed Effects of Negative Mood using PMC".
MIXED lgLucAM BY ID day WITH WPnm PMnm0
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = WPnm PMnm0
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID)
  /SAVE = FIXPRED (predmood)
  /TEST = "Within-Person Mood Effect"      WPnm 1
  /TEST = "Between-Person Mood Effect"     PMnm0 1
  /TEST = "Contextual Mood Effect"         PMnm0 1 WPnm -1.
CORRELATIONS lgLucAM predmood.
```

```
* STATA Model 2a: Fixed Effects of Negative Mood using PMC
mixed lgLucAM c.WPnm c.PMnm0, || id: , ///
  variance ml covariance(un) residuals(independent,t(day)),
  estat ic, n(207),
  predict predmood,          // save fixed-effect predicted outcomes
  estimates store FixWP,     // save LL for LRT
  lrtest FixWP empty,        // LRT against empty model
```

```

lincom 1*c.WPnm           // within-person mood effect
lincom 1*c.PMnm0          // between-person mood effect
lincom 1*c.PMnm0 - 1*c.WPnm // contextual mood effect
corr lglucAM predmood

```

### SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr >  Z
UN(1,1)	ID	0.06435	0.006474	9.94	<.0001
Day	ID	0.03022	0.000682	44.35	<.0001

Information Criteria					
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC
-1956.5	5	-1946.5	-1946.5	-1939.8	-1929.9

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9302	0.01845	207	267.20	<.0001
WPnm	0.01097	0.003821	3941	2.87	0.0041
PMnm0	0.08040	0.03046	207	2.64	0.0089

Estimates					
Label	Estimate	Standard Error	DF	t Value	Pr >  t
Within-Person Effect	0.01097	0.003821	3941	2.87	0.0041
Between-Person Effect	0.08040	0.03046	207	2.64	0.0089
Contextual Effect	0.06942	0.03070	213	2.26	0.0247

What does the level-1 effect (WPnm) represent in this model?

*The level-1 effect is the within-person effect of negative mood. For every unit relative increase in your own negative mood that day, that day's glucose goes up by .01097 (WP relation among daily levels).*

What does the level-2 effect (PMnm0) represent in this model?

*The level-2 effect is the between-person effect of negative mood. For every unit increase in your mean negative mood, mean glucose is higher by .0804 (BP relation among mean levels).*

What does the “contextual effect” represent?

*It is the test of the difference in the between-person and within-person effects: the between-person effect is significantly greater than the within-person effect by .07 (so convergence was not obtained).*

```

* Calculate PseudoR2 relative to empty model;
%PseudoR2(NCov=2, CovFewer=CovEmpty, CovMore=CovMood);

```

PseudoR2 (% Reduction) for CovEmpty vs. CovMood

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovEmpty	UN(1,1)	ID	0.06654	0.006690	9.95	<.0001	.
CovEmpty	day	ID	0.03029	0.000683	44.35	<.0001	.
CovMood	UN(1,1)	ID	0.06435	0.006474	9.94	<.0001	0.032967
CovMood	day	ID	0.03022	0.000682	44.35	<.0001	0.002105

Which variance did the level-1 effect of WPnm account for? *0.2% of the residual variance*

Which variance did the level-2 effect of PMnm0 account for? *3.3% of the random intercept variance*

```
* Calculate Total R2 (nothing to compare it to yet);
PROC CORR DATA=PredMood; VAR lglucAM pred; RUN;
```

Pearson Correlation Coefficients, N = 4140  
Prob > |r| under H0: Rho=0

	lglucAM	Pred
lglucAM	1.00000	0.15269
		<.0001

**Total** variance accounted for in glucose by the effects of negative mood:  $r = .15269$ ,  $R^2 = .023$ .

What is the total reduction in glucose variance so far? *2.3% of the overall variance*

```
* Calculate difference in model fit relative to empty model;
%FitTest(FitFewer=FitEmpty, FitMore=FitMood);
```

Likelihood Ratio Test for FitEmpty vs. FitMood

Name	Neg2Log Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue
FitEmpty	-1941.5	3	-1935.5	-1925.5	.	.	.
FitMood	-1956.5	5	-1946.5	-1929.9	15.0818	2	.000530910

Is this total reduction in variance significant? *Yes, according to the  $df=2$  LRT against the empty means model.*

## Model 2b. Random Effect of WP Negative Mood under PMC

Level 1:  $\text{Glucose}_{ti} = \beta_{0i} + \beta_{1i} (\text{Mood}_{ti} - \overline{\text{Mood}}_i) + e_{ti}$   
 Level 2: Intercept:  $\beta_{0i} = \gamma_{00} + \gamma_{01} (\overline{\text{Mood}}_i - 0) + U_{0i}$   
 Within-Person Mood:  $\beta_{1i} = \gamma_{10} + U_{1i}$

```
TITLE1 "SAS Model 2b: Random Effect of WP Negative Mood using PMC";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = WPnm PMnm0 / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT WPnm / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT InfoCrit=FitRandMood; * Save fit;
  ESTIMATE "Within-Person Mood Effect" WPnm 1;
  ESTIMATE "Between-Person Mood Effect" PMnm0 1;
  ESTIMATE "Contextual Mood Effect" PMnm0 1 WPnm -1;
RUN; TITLE1;
```

```
TITLE "SPSS Model 2b: Random Effect of WP Negative Mood using PMC".
MIXED lglucAM BY ID day WITH WPnm PMnm0
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = WPnm PMnm0
  /RANDOM = INTERCEPT WPnm | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID)
  /TEST = "Within-Person Mood Effect" WPnm 1
  /TEST = "Between-Person Mood Effect" PMnm0 1
  /TEST = "Contextual Mood Effect" PMnm0 1 WPnm -1.
```

```
* STATA Model 2b: Random Effect of WP Negative Mood using PMC
mixed lglucAM c.WPnm c.PMnm0, || id: WPnm, ///
  variance ml covariance(un) residuals(independent,t(day)),
  estat ic, n(207),
  estimates store RandWP,
  lrtest RandWP FixWP,
  lincom 1*c.WPnm // within-person mood effect
  lincom 1*c.PMnm0 // between-person mood effect
  lincom 1*c.PMnm0 - 1*c.WPnm // contextual mood effect
```

**SAS output:**

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr >  Z
UN(1,1)	ID	0.06440	0.006479	9.94	<.0001
UN(2,1)	ID	-0.00020	0.001067	-0.19	0.8478
UN(2,2)	ID	0.000505	0.000335	1.51	0.0656
Day	ID	0.02995	0.000692	43.28	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
-1959.4	7	-1945.4	-1945.4	-1936.0	-1922.1	-1915.1

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9302	0.01846	207	267.10	<.0001
WPnm	0.01104	0.004137	202	2.67	0.0083
PMnm0	0.08022	0.03047	207	2.63	0.0091

Note the change in DF and SE for the now-random WPnm effect.

Estimates					
Label	Estimate	Standard Error	DF	t Value	Pr >  t
Within-Person Effect	0.01104	0.004137	202	2.67	0.0083
Between-Person Effect	0.08022	0.03047	207	2.63	0.0091
Contextual Effect	0.06918	0.03075	215	2.25	0.0255

\* Calculate difference in model fit relative to fixed WPnm model;  
 %FitTest(FitFewer=FitMood, FitMore=FitRandMood);

Likelihood Ratio Test for FitMood vs. FitRandMood

Name	Neg2Log Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue
FitMood	-1956.5	5	-1946.5	-1929.9	.	.	.
FitRandMood	-1959.4	7	-1945.4	-1922.1	2.90730	2	0.23372

Is this a better model than the fixed effects person-MC model (2a)? What does this result mean?

*It means that so far, each person does not need his or her own effect of worse negative mood than usual.*

### **Model 2c. Adding Moderation Effects by Sex (0=M, 1=W) for Each Mood Effect under PMC**

$$\begin{aligned}
 \text{Level 1: } \text{Glucose}_{ii} &= \beta_{0i} + \beta_{1i} (\text{Mood}_{ii} - \overline{\text{Mood}_i}) + e_{ii} \\
 \text{Level 2: } \text{Intercept: } \beta_{0i} &= \gamma_{00} + \gamma_{01} (\overline{\text{Mood}_i} - 0) + \gamma_{02} (\text{Woman}_i) + \gamma_{03} (\overline{\text{Mood}_i} - 0) (\text{Woman}_i) + U_{0i} \\
 \text{Within-Person Mood: } \beta_{1i} &= \gamma_{10} + \gamma_{12} (\text{Woman}_i)
 \end{aligned}$$

```

TITLE1 "SAS Model 2c: Fixed Effects of Sex (0=M, 1=W) by PMC Negative Mood";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lGlucAM = WPnm PMnm0 sexMW WPnm*sexMW PMnm0*sexMW
    / SOLUTION DDFM=Satterthwaite OUTPM=PredSex;
  RANDOM INTERCEPT / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovSex InfoCrit=FitSex; * Save covparms, fit;
  ESTIMATE "Intercept: Men (Mood=0)"      intercept 1 sexMW 0;
  ESTIMATE "Intercept: Women (Mood=0)"     intercept 1 sexMW 1;
  ESTIMATE "Intercept: Women Diff (Mood=0)" sexMW 1;

```

```

ESTIMATE "Within-Person Effect: Men"          WPnm 1 WPnm*sexMW 0;
ESTIMATE "Within-Person Effect: Women"        WPnm 1 WPnm*sexMW 1;
ESTIMATE "Within-Person Effect: Women Diff"   WPnm*sexMW 1;
ESTIMATE "Between-Person Effect: Men"         PMnm0 1 PMnm0*sexMW 0;
ESTIMATE "Between-Person Effect: Women"       PMnm0 1 PMnm0*sexMW 1;
ESTIMATE "Between-Person Effect: Women Diff"  PMnm0*sexMW 1;
ESTIMATE "Contextual Effect: Men"             WPnm -1 WPnm*sexMW 0 PMnm0 1 PMnm0*sexMW 0;
ESTIMATE "Contextual Effect: Women"          WPnm -1 WPnm*sexMW -1 PMnm0 1 PMnm0*sexMW 1;
ESTIMATE "Contextual Effect: Women Diff"      WPnm*sexMW -1 PMnm0*sexMW 1;

RUN; TITLE1;

```

TITLE "SPSS Model 2c: Fixed Effects of Sex (0=M, 1=W) by PMC Negative Mood".

```

MIXED lgLucAM BY ID day WITH WPnm PMnm0 sexMW
/METHOD = ML
/PRINT = SOLUTION TESTCOV
/FIXED = WPnm PMnm0 sexMW WPnm*sexMW PMnm0*sexMW
/RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
/REPEATED = day | SUBJECT(ID) COVTYPE(ID)
/SAVE = FIXPRED (predsex)

/TEST = "Intercept: Men (Mood=0)"          intercept 1 sexMW 0
/TEST = "Intercept: Women (Mood=0)"        intercept 1 sexMW 1
/TEST = "Intercept: Women Diff (Mood=0)"   sexMW 1
/TEST = "Within-Person Mood Effect: Men"    WPnm 1 WPnm*sexMW 0
/TEST = "Within-Person Mood Effect: Women"  WPnm 1 WPnm*sexMW 1
/TEST = "Within-Person Mood Effect: Women Diff" WPnm*sexMW 1
/TEST = "Between-Person Mood Effect: Men"    PMnm0 1 PMnm0*sexMW 0
/TEST = "Between-Person Mood Effect: Women"  PMnm0 1 PMnm0*sexMW 1
/TEST = "Between-Person Mood Effect: Women Diff" PMnm0*sexMW 1
/TEST = "Contextual Mood Effect: Men"        PMnm0 1 PMnm0*sexMW 0 WPnm -1 WPnm*sexMW 0
/TEST = "Contextual Mood Effect: Women"      PMnm0 1 PMnm0*sexMW 1 WPnm -1 WPnm*sexMW -1
/TEST = "Contextual Mood Effect: Women Diff" PMnm0*sexMW 1 WPnm*sexMW -1.

CORRELATIONS lgLucAM predsex.

```

```

* STATA Model 2c: SPSS Model 2c: Fixed Effects of Sex (0=M, 1=W) by PMC Negative Mood
mixed lgLucAM c.WPnm c.PMnm0 c.sexMW c.WPnm#c.sexMW c.PMnm0#c.sexMW, ///
    || id: , variance ml covariance(un) residuals(independent,t(day)),
    estat ic, n(207),
    estimates store Sexeffects,          // save LL for LRT
    lrtest Sexeffects FixWP,             // LRT against main effects model
    predict predsex,                     // save fixed-effect predicted outcomes
lincom 1*_cons + 0*c.sexMW              // intercept: men (mood=0)
lincom 1*_cons + 1*c.sexMW              // intercept: women (mood=0)
lincom 1*c.sexMW                        // intercept: women diff (mood=0)
lincom 1*c.WPnm + 0*c.WPnm#c.sexMW      // within-person mood effect: men
lincom 1*c.WPnm + 1*c.WPnm#c.sexMW      // within-person mood effect: women
lincom 1*c.WPnm#c.sexMW                 // within-person mood effect: women diff
lincom 1*c.PMnm0 + 0*c.PMnm0#c.sexMW    // between-person mood effect: men
lincom 1*c.PMnm0 + 1*c.PMnm0#c.sexMW    // between-person mood effect: women
lincom 1*c.PMnm0#c.sexMW                // between-person mood effect: women diff
lincom 1*c.PMnm0 + 0*PMnm0#c.sexMW - 1*c.WPnm + 0*c.WPnm#c.sexMW // contextual mood: men
lincom 1*c.PMnm0 + 1*PMnm0#c.sexMW - 1*c.WPnm - 1*c.WPnm#c.sexMW // contextual mood: women
lincom 1*c.PMnm0#c.sexMW - 1*WPnm#c.sexMW // contextual mood: women diff
margins, at(c.WPnm=(-1 0 1) c.PMnm0=(-1 1) c.sexMW=(0 1)) vsquish // create predicted values
marginsplot, noci name(predicted_mood, replace) xdimension(WPnm) // plot predicted, no CI
corr lgLucAM predsex

```

## SAS output:

Covariance Parameter Estimates					
		Estimate	Standard Error	Z	Pr >  Z
Cov Parm	Subject				
UN(1,1)	ID	0.06074	0.006118	9.93	<.0001
Day	ID	0.03007	0.000678	44.35	<.0001



Neg2LogLike	Parms	Information Criteria				
		AIC	AICC	HQIC	BIC	CAIC
-1988.1	8	-1972.1	-1972.0	-1961.3	-1945.4	-1937.4

## Solution for Fixed Effects

Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9539	0.02734	207	181.21	<.0001
WPnm	0.03119	0.005937	3942	5.25	<.0001
PMnm0	0.1996	0.04849	207	4.12	<.0001
Intercept*sexMW	-0.03619	0.03626	207	-1.00	0.3194
WPnm*sexMW	-0.03443	0.007743	3942	-4.45	<.0001
PMnm0*sexMW	-0.1849	0.06135	207	-3.01	0.0029

What does the intercept now represent in this model?

*The intercept of 4.9539 is the expected glucose level for a man with a mean negative mood score of 0, on an average day (WPnm = 0, too).*

What does the level-1 effect (WPnm) represent in this model?

*The level-1 effect is the simple within-person effect of negative mood specifically for a man. For every unit relative increase in your own negative mood that day, that day's glucose goes up by .03119 (significant).*

What does the level-2 effect (PMnm0) represent in this model?

*The level-2 effect is the simple between-person effect of negative mood specifically for a man. For every unit increase in your mean negative mood, mean glucose is higher by .1996 (significant).*

What does the main effect of sex represent in this model?

*The simple effect of sex is the difference between men and women for someone with a mean negative mood of 0 on day when they are at their mean. In those persons, women are -.03619 lower in mean glucose (n.s.).*

What does the WPnm\*Sex interaction represent in this model?

*The WP\*Sex interaction represents how the WP effect of negative mood varies by sex. For men, the WP effect is .03119 (WPnm effect), and the WP effect is .03443 smaller in women (significant interaction).*

What does the PMnm0\*Sex interaction represent in this model?

*The BP\*Sex interaction represents how the BP effect of negative mood varies by sex. For men, the BP effect is .1996 (PMnm0 effect), and the BP effect is .1849 smaller in women (significant interaction).*

Label	Estimates				
	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept: Men (Mood=0)	4.9539	0.02734	207	181.21	<.0001
Intercept: Women (Mood=0)	4.9177	0.02382	207	206.42	<.0001
Intercept: Women Diff (Mood=0)	-0.03619	0.03626	207	-1.00	0.3194
Within-Person Effect: Men	0.03119	0.005937	3942	5.25	<.0001
Within-Person Effect: Women	-0.00325	0.004970	3942	-0.65	0.5138
Within-Person Effect: Women Diff	-0.03443	0.007743	3942	-4.45	<.0001
Between-Person Effect: Men	0.1996	0.04849	207	4.12	<.0001
Between-Person Effect: Women	0.01469	0.03759	207	0.39	0.6962
Between-Person Effect: Women Diff	-0.1849	0.06135	207	-3.01	0.0029
Contextual Effect: Men	0.1684	0.04886	214	3.45	0.0007
Contextual Effect: Women	0.01794	0.03790	214	0.47	0.6364
Contextual Effect: Women Diff	-0.1505	0.06184	214	-2.43	0.0158



Which of these estimated effects were already given to us in the model?

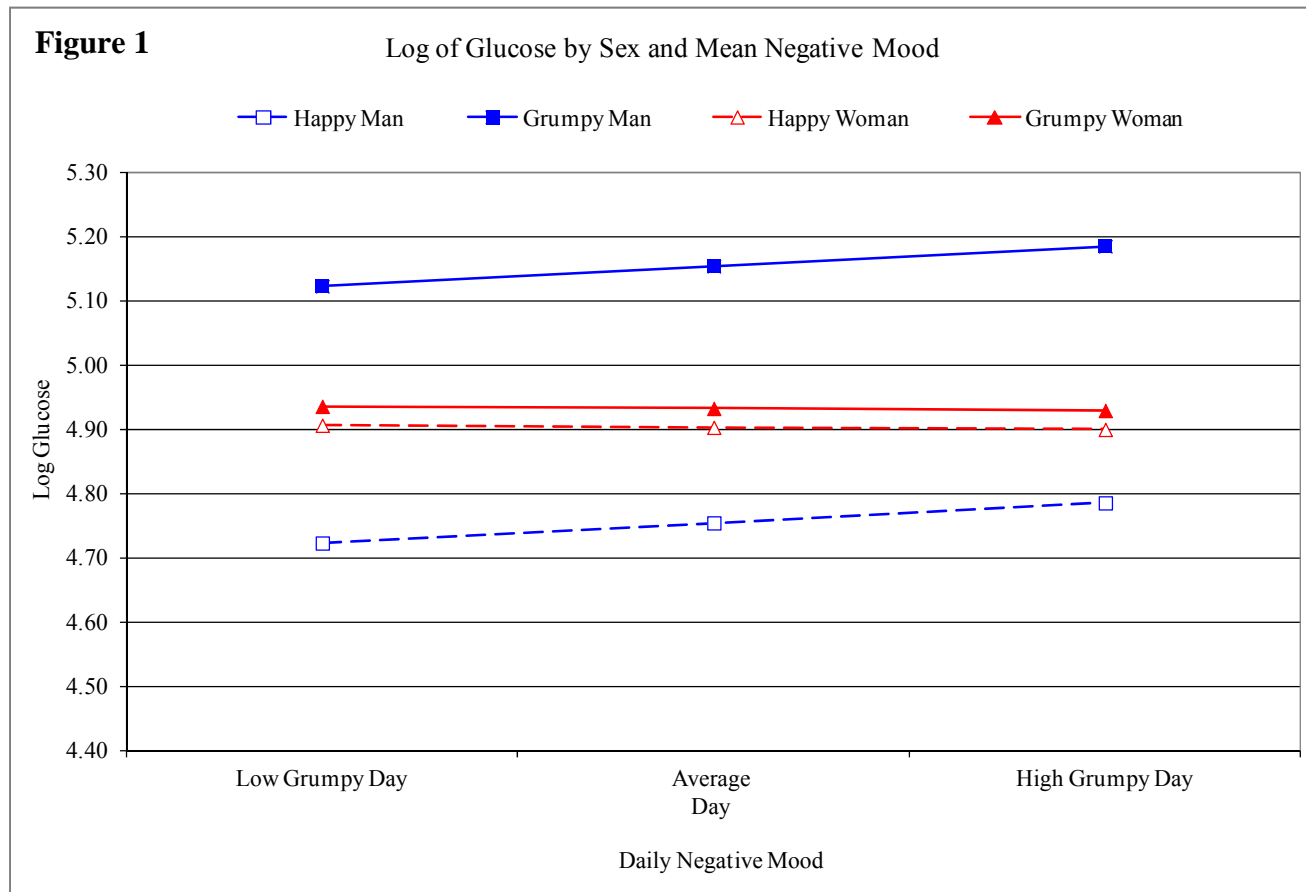
*Effects for men as reference group: Intercept, WP mood, BP mood*

*Differences between men and women: Intercept difference (sex main effect), WP mood effect difference (sex\*WP), BP mood effect difference (sex\*BP)*

Which of these estimated effects were NOT already given to us in the model?

*Effects for women as alternative group: Intercept, WP mood effect, BP mood effect.*

*No contextual effects are given directly from the Person-MC, too.*



**\* Calculate PseudoR2 relative to fixed-mood-only model;**

**%PseudoR2(NCov=2, CovFewer=CovMood, CovMore=CovSex);**

PseudoR2 (% Reduction) for CovMood vs. CovSex

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovMood	UN(1,1)	ID	0.06435	0.006474	9.94	<.0001	.
CovMood	day	ID	0.03022	0.000682	44.35	<.0001	.
CovSex	UN(1,1)	ID	0.06074	0.006118	9.93	<.0001	0.056080
CovSex	day	ID	0.03007	0.000678	44.35	<.0001	0.005027

Which new effects accounted for residual variance? *Sex\*WPnm*

Which new effects accounted for random intercept variance? *Sex, Sex\*PMnm0*

```
* Calculate Total R2 change relative to fixed-mood-only model;
%TotalR2(DV=lGlucAM, PredFewer=PredMood, PredMore=PredSex);
```

Total R2 (% Reduction) for PredMood vs. PredSex

Name	Pred Corr	Total TotalR2	Total R2Diff
PredMood	0.15269	0.023315	.
PredSex	0.24931	0.062155	0.038840

What is the difference in the total reduction in glucose variance due to sex? *3.8% of the overall variance*

```
* Calculate difference in model fit relative to fixed-mood-only model;
%FitTest(FitFewer=FitMood, FitMore=FitSex);
```

Likelihood Ratio Test for FitMood vs. FitSex

Name	Neg2Log Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue
FitMood	-1956.5	5	-1946.5	-1929.9	.	.	.
FitSex	-1988.1	8	-1972.1	-1945.4	31.5122	3	.000000663

Is this total new reduction in variance significant? *Yes, according to the  $df=3$  LRT against the mood-only model.*

### PART 3: GRAND-MEAN-CENTERING OF NEGATIVE MOOD TO PREDICT GLUCOSE

#### Model 3. Predicting Glucose from Time-Varying Negative Mood only (GMC):

Level 1:  $\text{Glucose}_{ti} = \beta_{0i} + \beta_{1i} (\text{Mood}_{ti} - 0) + e_{ti}$   
 Level 2: Intercept:  $\beta_{0i} = \gamma_{00} + U_{0i}$   
 Time-Varying Mood:  $\beta_{1i} = \gamma_{10}$

```
TITLE1 "SAS Model 3: Fixed Effect of TV Negative Mood only using GMC";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = TVnm0 / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovSmush; * Save covparms;
RUN; TITLE1;
```

```
TITLE "SPSS Model 3: Fixed Effect of TV Negative Mood only using GMC".
MIXED lglucAM BY ID day WITH TVnm0
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = TVnm0
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID).
```

```
* STATA Model 3: Fixed Effect of TV Negative Mood only using GMC
mixed lglucAM c.TVnm0, || id: , variance ml covariance(un) residuals(independent,t(day)),
  estat ic, n(207)
```

#### SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > Z
UN(1,1)	ID	0.06595	0.006634	9.94	<.0001
Day	ID	0.03022	0.000682	44.34	<.0001

Neg2LogLike	Parms	Information Criteria				
		AIC	AICC	HQIC	BIC	CAIC
-1951.5	4	-1943.5	-1943.5	-1938.1	-1930.2	-1926.2

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9408	0.01806	207	273.52	<.0001
TVnm0	0.01202	0.003792	4041	3.17	0.0015

What does the level-1 effect of TVnm0 represent in this model?

*This is the combined (“smushed”) BP and WP effect. For every 1-unit absolute increase in time-varying negative mood, there is a .01202 increase in glucose.*

```
* Calculate PseudoR2 relative to empty model;
%PseudoR2(NCov=2, CovFewer=CovEmpty, CovMore=CovSmush);
```

PsuedoR2 (% Reduction) for CovEmpty vs. CovSmush

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovEmpty	UN(1,1)	ID	0.06654	0.006690	9.95	<.0001	.
CovEmpty	day	ID	0.03029	0.000683	44.35	<.0001	.
CovSmush	UN(1,1)	ID	0.06595	0.006634	9.94	<.0001	.008842272
CovSmush	day	ID	0.03022	0.000682	44.34	<.0001	.002088088

How much variance did the level-1 effect of TVnm0 account for? .2% of residual and .9% of random intercept

### Model 3a. Fixed Effects of Negative Mood using Grand-Mean-Centering (GMC)

Level 1:  $\text{Glucose}_{ti} = \beta_{0i} + \beta_{1i} (\text{Mood}_{ti} - 0) + e_{ti}$

Level 2: Intercept:  $\beta_{0i} = \gamma_{00} + \gamma_{01} (\overline{\text{Mood}_i} - 0) + U_{0i}$

Time-Varying Mood:  $\beta_{1i} = \gamma_{10}$

```
TITLE1 "SAS Model 3a: Fixed Effects of Negative Mood using GMC";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = TVnm0 PMnm0 / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovMood InfoCrit=FitMood; * Save covparms, fit;
  ESTIMATE "Within-Person Mood Effect" TVnm0 1;
  ESTIMATE "Between-Person Mood Effect" TVnm0 1 PMnm0 1;
  ESTIMATE "Contextual Mood Effect" PMnm0 1;
RUN; TITLE1;
```

```
TITLE "SPSS Model 3a: Fixed Effects of Negative Mood using GMC".
MIXED lglucAM BY ID day WITH TVnm0 PMnm0
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = TVnm0 PMnm0
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID)
  /TEST = "Within-Person Mood Effect" TVnm0 1
  /TEST = "Between-Person Mood Effect" TVnm0 1 PMnm0 1
  /TEST = "Contextual Mood Effect" PMnm0 1.
```

```
* STATA Model 3a: Fixed Effects of Negative Mood using GMC
mixed lglucAM c.TVnm0 c.PMnm0, || id: , ///
  variance ml covariance(un) residuals(independent,t(day)),
  estat ic, n(207),
```

```

estimates store FixTV,           // save LL for LRT
lincom 1*c.TVnm0                 // within-person mood effect
lincom 1*c.TVnm0 + 1*c.PMnm0    // between-person mood effect
lincom 1*c.PMnm0                 // contextual mood effect

```

### SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z	Pr >  Z
UN(1,1)	ID	0.06435	0.006474	9.94	<.0001
day	ID	0.03022	0.000682	44.35	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
-1956.5	5	-1946.5	-1946.5	-1939.8	-1929.9	-1924.9

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9302	0.01845	207	267.20	<.0001
TVnm0	0.01097	0.003821	3941	2.87	0.0041
PMnm0	0.06942	0.03070	213	2.26	0.0247

What does the level-1 effect (TVnm0) NOW represent in this model?

*The level-1 effect is now the within-person effect of negative mood. For every unit relative increase in your own negative mood that day, that day's glucose goes up by .01097 (WP relation among daily levels).*

What does the level-2 effect (PMnm0) represent in this model?

*The level-2 effect is now the person context effect of negative mood, or the test of the difference in the BP and WP effects. After controlling for absolute daily level of negative mood, for every unit increase in your own mean negative mood, overall glucose goes up by an additional .06942 ("extra" relation among average levels). Also, the BP effect is .06942 larger than the WP effect.*

```

* Calculate PseudoR2 relative to smushed model;
%PseudoR2(NCov=2, CovFewer=CovSmush, CovMore=CovMood);

```

PseudoR2 (% Reduction) for CovSmush vs. CovMood

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovSmush	UN(1,1)	ID	0.06595	0.006634	9.94	<.0001	.
CovSmush	day	ID	0.03022	0.000682	44.34	<.0001	.
CovMood	UN(1,1)	ID	0.06435	0.006474	9.94	<.0001	0.024340
CovMood	day	ID	0.03022	0.000682	44.35	<.0001	0.000017

How much variance did the level-2 effect of PMnm0 account for? *2.4% more than the smushed effect*

### Model 3b. Random Effect of TV Negative Mood under GMC

Level 1: Glucose <sub>ti</sub> = $\beta_{0i} + \beta_{1i}(\text{Mood}_{ti} - 0) + e_{ti}$
Level 2: Intercept: $\beta_{0i} = \gamma_{00} + \gamma_{01}(\overline{\text{Mood}_i} - 0) + U_{0i}$
Time-Varying Mood: $\beta_{1i} = \gamma_{10} + U_{1i}$

```

TITLE1 "SAS Model 3b: Random Effect of TV Negative Mood using GMC";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = TVnm0 PMnm0 / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT TVnm0 / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT InfoCrit=FitTVRandMood; * Save fit;
  ESTIMATE "Within-Person Mood Effect"      TVnm0 1;
  ESTIMATE "Between-Person Mood Effect"     TVnm0 1 PMnm0 1;
  ESTIMATE "Contextual Mood Effect"         PMnm0 1;
RUN; TITLE1;

TITLE "SPSS Model 3b: Random Effect of TV Negative Mood using GMC".
MIXED lglucAM BY ID day WITH TVnm0 PMnm0
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = TVnm0 PMnm0
  /RANDOM = INTERCEPT TVnm0 | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID)
  /TEST = "Within-Person Mood Effect"      TVnm0 1
  /TEST = "Between-Person Mood Effect"     TVnm0 1 PMnm0 1
  /TEST = "Contextual Mood Effect"         PMnm0 1.

* STATA Model 3b: Random Effect of WP Negative Mood using GMC
mixed lglucAM c.TVnm0 c.PMnm0, || id: TVnm0, ///
variance ml covariance(un) residuals(independent,t(day)),
estat ic, n(207),
estimates store RandTV,          // save LL for LRT
lrtest RandTV FixTV,             // LRT against fixed effect
lincom 1*c.TVnm0                 // within-person mood effect
lincom 1*c.TVnm0 + 1*c.PMnm0     // between-person mood effect
lincom 1*c.PMnm0                 // contextual mood effect

```

## SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr >  Z
UN(1,1)	ID	0.06400	0.006464	9.90	<.0001
UN(2,1)	ID	-0.00033	0.001050	-0.31	0.7549
UN(2,2)	ID	0.000579	0.000339	1.71	0.0441
Day	ID	0.02992	0.000690	43.34	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
-1960.4	7	-1946.4	-1946.4	-1937.0	-1923.1	-1916.1

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9302	0.01843	206	267.45	<.0001
TVnm0	0.01102	0.004181	205	2.64	0.0090
PMnm0	0.07015	0.03066	214	2.29	0.0231

Estimates					
Label	Estimate	Standard Error	DF	t Value	Pr >  t
Within-Person Effect	0.01102	0.004181	205	2.64	0.0090
Between-Person Effect	0.08117	0.03047	209	2.66	0.0083
Contextual Effect	0.07015	0.03066	214	2.29	0.0231

Note that the PMC and GMC models no longer yield equivalent results if the level-1 effect is random.

```
* Calculate difference in model fit relative to fixed-mood-only model;
%FitTest(FitFewer=FitMood, FitMore=FitTVRandMood);
```

Likelihood Ratio Test for FitMood vs. FitTVRandMood

Name	Neg2Log Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue
FitMood	-1956.5	5	-1946.5	-1929.9	.	.	.
FitTVRandMood	-1960.4	7	-1946.4	-1923.1	3.85979	2	0.14516

Is this a better model than the fixed effects grand-MC model (3b)? What does this result mean?

*It means that so far, each person does not need his or her own effect of worse negative mood (than usual).*

### Model 3c. Adding Moderation Effects by Sex (0=M, 1=W) for Each Mood Effect under GMC

<p>Level 1: <math>\text{Glucose}_{ti} = \beta_{0i} + \beta_{1i}(\text{Mood}_{ti} - 0) + e_{ti}</math></p> <p>Level 2: Intercept: <math>\beta_{0i} = \gamma_{00} + \gamma_{01}(\overline{\text{Mood}}_i - 0) + \gamma_{02}(\text{Woman}_i) + \gamma_{03}(\overline{\text{Mood}}_i - 0)(\text{Woman}_i) + U_{0i}</math></p> <p>Time-Varying Mood: <math>\beta_{1i} = \gamma_{10} + \gamma_{12}(\text{Woman}_i)</math></p>
---

```
TITLE1 "SAS Model 3c: Fixed Effects of Sex (0=M, 1=W) by GMC Negative Mood";
PROC MIXED DATA=work.Example6 COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=ML;
  CLASS ID day;
  MODEL lglucAM = TVnm0 PMnm0 sexMW TVnm0*sexMW PMnm0*sexMW
    / SOLUTION DDFM=Satterthwaite OUTPM=PredSex;
  RANDOM INTERCEPT / SUBJECT=ID TYPE=UN;
  REPEATED day / SUBJECT=ID TYPE=VC;
  ODS OUTPUT CovParms=CovSex InfoCrit=FitSex; * Save covparms, fit;
  ESTIMATE "Intercept: Men" intercept 1 sexMW 0;
  ESTIMATE "Intercept: Women" intercept 1 sexMW 1;
  ESTIMATE "Intercept: Women Diff" sexMW 1;
  ESTIMATE "Within-Person Effect: Men" TVnm0 1 TVnm0*sexMW 0;
  ESTIMATE "Within-Person Effect: Women" TVnm0 1 TVnm0*sexMW 1;
  ESTIMATE "Within-Person Effect: Women Diff" TVnm0*sexMW 1;
  ESTIMATE "Between-Person Effect: Men" TVnm0 1 TVnm0*sexMW 0 PMnm0 1 PMnm0*sexMW 0;
  ESTIMATE "Between-Person Effect: Women" TVnm0 1 TVnm0*sexMW 1 PMnm0 1 PMnm0*sexMW 1;
  ESTIMATE "Between-Person Effect: Women Diff" TVnm0*sexMW 1 PMnm0*sexMW 1;
  ESTIMATE "Contextual Effect: Men" PMnm0 1 PMnm0*sexMW 0;
  ESTIMATE "Contextual Effect: Women" PMnm0 1 PMnm0*sexMW 1;
  ESTIMATE "Contextual Effect: Women Diff" PMnm0*sexMW 1;
RUN; TITLE1;
```

TITLE "SPSS Model 3c: Fixed Effects of Sex (0=M, 1=W) by GMC Negative Mood".

```
MIXED lglucAM BY ID day WITH TVnm0 PMnm0 sexMW
  /METHOD = ML
  /PRINT = SOLUTION TESTCOV
  /FIXED = TVnm0 PMnm0 sexMW TVnm0*sexMW PMnm0*sexMW
  /RANDOM = INTERCEPT | SUBJECT(ID) COVTYPE(UN)
  /REPEATED = day | SUBJECT(ID) COVTYPE(ID)
  /TEST = "Intercept: Men (Mood=0)" intercept 1 sexMW 0
  /TEST = "Intercept: Women (Mood=0)" intercept 1 sexMW 1
  /TEST = "Intercept: Women Diff (Mood=0)" sexMW 1
  /TEST = "Within-Person Mood Effect: Men" TVnm0 1 TVnm0*sexMW 0
  /TEST = "Within-Person Mood Effect: Women" TVnm0 1 TVnm0*sexMW 1
  /TEST = "Within-Person Mood Effect: Women Diff" TVnm0*sexMW 1
  /TEST = "Between-Person Mood Effect: Men" TVnm0 1 TVnm0*sexMW 0 PMnm0 1 PMnm0*sexMW 0
  /TEST = "Between-Person Mood Effect: Women" TVnm0 1 TVnm0*sexMW 1 PMnm0 1 PMnm0*sexMW 1
  /TEST = "Between-Person Mood Effect: Women Diff" TVnm0*sexMW 1 PMnm0*sexMW 1
  /TEST = "Contextual Mood Effect: Men" PMnm0 1 PMnm0*sexMW 0
  /TEST = "Contextual Mood Effect: Women" PMnm0 1 PMnm0*sexMW 1
  /TEST = "Contextual Mood Effect: Women Diff" PMnm0*sexMW 1.
```

```

* STATA Model 3c: Fixed Effects of Sex (0=M, 1=W) by GMC Negative Mood
mixed lglucAM c.TVnm0 c.PMnm0 c.sexMW c.TVnm0#c.sexMW c.PMnm0#c.sexMW, ///
    || id: , variance ml covariance(un) residuals(independent,t(day)),
    estat ic, n(207),
lincom 1*_cons + 0*c.sexMW // intercept: men (mood=0)
lincom 1*_cons + 1*c.sexMW // intercept: women (mood=0)
lincom 1*c.sexMW // intercept: women diff (mood=0)
lincom 1*c.TVnm0 + 0*c.TVnm0#c.sexMW // within-person mood effect: men
lincom 1*c.TVnm0 + 1*c.TVnm0#c.sexMW // within-person mood effect: women
lincom 1*c.TVnm0#c.sexMW // within-person mood effect: women diff
lincom 1*c.TVnm0 + 0*c.TVnm0#c.sexMW + 1*c.PMnm0 + 0*c.PMnm0#c.sexMW // between-person: men
lincom 1*c.TVnm0 + 1*c.TVnm0#c.sexMW + 1*c.PMnm0 + 1*c.PMnm0#c.sexMW // between-person: women
lincom 1*c.TVnm0#c.sexMW + 1*c.PMnm0#c.sexMW // between-person: women diff
lincom 1*c.PMnm0 + 0*c.PMnm0#c.sexMW // contextual mood effect: men
lincom 1*c.PMnm0 + 1*c.PMnm0#c.sexMW // contextual mood effect: women
lincom 1*c.PMnm0#c.sexMW // contextual mood effect: women diff

```

### SAS output:

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > Z
UN(1,1)	ID	0.06074	0.006118	9.93	<.0001
Day	ID	0.03007	0.000678	44.35	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
-1988.1	8	-1972.1	-1972.0	-1961.3	-1945.4	-1937.4

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	4.9539	0.02734	207	181.21	<.0001
TVnm0	0.03119	0.005937	3942	5.25	<.0001
PMnm0	0.1684	0.04886	214	3.45	0.0007
sexMW	-0.03619	0.03626	207	-1.00	0.3194
TVnm0*sexMW	-0.03443	0.007743	3942	-4.45	<.0001
PMnm0*sexMW	-0.1505	0.06184	214	-2.43	0.0158

Estimates						
Label	Estimate	Standard Error	DF	t Value	Pr >  t	
Intercept: Men	4.9539	0.02734	207	181.21	<.0001	
Intercept: Women	4.9177	0.02382	207	206.42	<.0001	
Intercept: Women Diff	-0.03619	0.03626	207	-1.00	0.3194	
Within-Person Effect: Men	0.03119	0.005937	3942	5.25	<.0001	
Within-Person Effect: Women	-0.00325	0.004970	3942	-0.65	0.5138	
Within-Person Effect: Women Diff	-0.03443	0.007743	3942	-4.45	<.0001	
Between-Person Effect: Men	0.1996	0.04849	207	4.12	<.0001	
Between-Person Effect: Women	0.01469	0.03759	207	0.39	0.6962	
Between-Person Effect: Women Diff	-0.1849	0.06135	207	-3.01	0.0029	
Contextual Effect: Men	0.1684	0.04886	214	3.45	0.0007	
Contextual Effect: Women	0.01794	0.03790	214	0.47	0.6364	
Contextual Effect: Women Diff	-0.1505	0.06184	214	-2.43	0.0158	



```
* Calculate PseudoR2 relative to fixed-mood-only model;
%PseudoR2(NCov=2, CovFewer=CovMood, CovMore=CovSex);
```

PsuedoR2 (% Reduction) for CovMood vs. CovSex

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovMood	UN(1,1)	ID	0.06435	0.006474	9.94	<.0001	.
CovMood	day	ID	0.03022	0.000682	44.35	<.0001	.
CovSex	UN(1,1)	ID	0.06074	0.006118	9.93	<.0001	0.056080
CovSex	day	ID	0.03007	0.000678	44.35	<.0001	0.005027

Which new effects accounted for residual variance? *Sex\*TVnm0*

Which new effects accounted for random intercept variance? *Sex, Sex\*PMnm0, Sex\*TVnm0*

```
* Calculate Total R2 change relative to fixed-mood-only model;
%TotalR2(DV=lGlucAM, PredFewer=PredMood, PredMore=PredSex);
```

Total R2 (% Reduction) for PredMood vs. PredSex

Name	Pred Corr	TotalR2	Total R2Diff
PredMood	0.15269	0.023315	.
PredSex	0.24931	0.062155	0.038840

What is the difference in the total reduction in glucose variance due to sex? *3.8% of the overall variance*

```
* Calculate difference in model fit relative to fixed-mood-only model;
%FitTest(FitFewer=FitMood, FitMore=FitSex);
```

Likelihood Ratio Test for FitMood vs. FitSex

Name	Neg2Log Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue
FitMood	-1956.5	5	-1946.5	-1929.9	.	.	.
FitSex	-1988.1	8	-1972.1	-1945.4	31.5122	3	.000000663

Is this total new reduction in variance significant? *Yes, according to the  $df=3$  LRT against the mood-only model.*

Sample Results Section (note the order of the models is different than what is in the handout):

The effects of negative mood and sex on next day's morning glucose level were examined in 207 persons with type-2 diabetes over a 20-day period. Glucose was natural log transformed (after adding 1 to each score) to improve normality. Intraclass correlations as calculated from an empty means, random intercept only model were .69 for glucose and .39 for negative mood, such that 69% and 39% of the variance in each variable was between persons, respectively. Preliminary analyses suggested that a random intercept only model for the variances of glucose over time had acceptable fit, and thus all conditional (predictor) models were examined using that structure as a baseline.

The time-varying (level-1) predictor for negative mood (left uncentered, given that 0 represented average level of the measure) was first entered into the model. A significant positive effect was obtained, such that higher daily levels of negative mood were related to higher daily levels of glucose. However, the inclusion of a single parameter for the effect of negative mood presumes that its between-person and within-person effects would be equivalent. This convergence hypothesis was tested explicitly by including person mean negative mood (also left uncentered, given that 0 represented average level of the original measure) as a level-2 predictor. The effect of person mean negative mood was significant, indicating that after controlling for absolute level of daily negative mood, persons with higher mean negative mood had higher mean glucose. Given that the significance of the level-2 effect also indicates that the between-person and within-person effects of negative mood were not equivalent, the model was re-specified to facilitate interpretation of these separate effects using group-mean-centering (i.e., person-mean-centering in longitudinal data). Specifically, a new level-1 predictor variable was created by subtracting each person's mean from daily negative mood, while the level-2 effect continued to be represented by the person mean. In this specification using person-mean-centering, the level-2 mean of negative mood represents the between-person effect directly and the level-1 within-person deviation of negative mood represents the within-person effect directly. Both the between- and within-person effects of negative mood were significantly positive. A random level-1 effect of negative mood was tested within both models, and was not found to be significant in either,  $-2\Delta LL (-2) < 5.14, p > .05$ , indicating no significant individual differences in the within-person effect of negative mood.

Three effects of sex were then entered into the person-mean-centered model, including a main effect of sex and interactions with the between- and within-person effects of negative mood. The main effect of sex was non-significant, indicating no sex differences in mean glucose among persons with average levels of mean negative mood on average days (i.e., when average persons were at their mean). Given that both interactions were significant, however, results for both men and women will be presented as derived from ESTIMATE statements for the effects estimated specifically for each group within the overall model. Parameters for this final model are given in Table 1.

As shown, the intercept of 4.95 represents the expected morning LN glucose for a man with an average level of mean negative mood on an average day (i.e., both mean and person-mean-centered negative mood at 0). Men showed significant between- and within-person effects of negative mood, such that for every unit higher in mean negative mood, mean glucose was expected to be 0.20 higher (i.e., the between-person effect), and for every unit higher in negative mood on a given day relative to his own mean, glucose that next morning was expected to be 0.03 higher as well (i.e., the within-person effect). Thus, in men, being higher overall in negative mood and higher than usual in negative mood were each related to higher levels of glucose, and these effects were significantly different in magnitude (contextual effect = 0.17, SE = 0.05,  $p < .001$ ). Said differently the contextual effect also indicates a significant contribution of person mean negative mood after controlling for daily negative mood.

As shown in Figure 1, however, these patterns were not found in women, as indicated by the significant interactions with sex. Specifically, the between-person and within-person effects of negative mood in women were 0.015 (SE = 0.038) and -0.003 (SE = 0.005), respectively. Neither effect was significant nor did they differ significantly in magnitude (contextual effect = 0.018, SE = .038). Both effects of negative mood were significantly smaller than in men (interaction terms of sex with between-person and within-person negative mood of -0.185 and -0.034, respectively). Finally, the contextual effect of negative mood, or the difference between the between-person and within-person effects of negative mood, was significantly larger for men (0.151, SE = 0.062,  $p = .016$ ).

(Table 1 would have all parameter estimates from final model, see my chapter 8 for examples)